

Class 04

Time-Varying Statistics

- Definition
- Example

Little's Formula

Tally vs Time-Varying Statistics

Tally

- Data are discrete observations
 - X_1, \dots, X_n
- Mean:
 - (from Adobe??)

Time-Varying

- Data are sample paths (state trajectories)
- To collect time-varying means “on the fly,” to maintain a set of counters
(Insert Eg’s?) – although they are in full in the notes?

Little's Formula

- Average number in “system”
= average arrival rate * average time in system
 - exactly, when “system” is empty
 - approximately, as time progresses towards infinity